

# Chapter 1 Summary:

(1)

$$T_p \mathbb{R}^3 = \{v_p \mid v \in \mathbb{R}^3\}$$

$\mathcal{X}(\mathbb{R}^3) =$  all vector fields on  $\mathbb{R}^3$ , smooth.

$$V \in \mathcal{X}(\mathbb{R}^3) \Rightarrow V[p] \in T_p \mathbb{R}^3 \text{ for each } p \in \mathbb{R}^3.$$

(§1.2) •  $\mathcal{X}(\mathbb{R}^3)$  forms module over set of smooth facts on  $\mathbb{R}^3$

If  $V, W \in \mathcal{X}(\mathbb{R}^3)$  and  $f \in C^\infty(\mathbb{R}^3)$  then

$$V+W, fV \in \mathcal{X}(\mathbb{R}^3) \text{ where for each } p \in \mathbb{R}^3,$$

$$(V+W)[p] = V[p] + W[p].$$

$$(fV)[p] = f(p)V[p].$$

A module is a vector space-like object, difference is the field of scalars is instead a ring of scalars. Smooth facts form a ring.

$$\mathcal{X}(\mathbb{R}^3) = \text{span}_{C^\infty} \{U_1, U_2, U_3\}$$

The module of vector fields is a finite- $C^\infty(\mathbb{R}^3)$

module as  $V = v_1 U_1 + v_2 U_2 + v_3 U_3 \quad \forall V \in \mathcal{X}(\mathbb{R}^3)$ .

$$(\S 1.3) \cdot V_p[f] = \underbrace{\frac{d}{dt} [f(p+tv)]}_{\text{def } 2} \Big|_{t=0} = \underbrace{\sum_{i=1}^3 v_i \frac{\partial f}{\partial x_i}(p)}_{\text{Lemma 3.2}} \text{ given } V = (v_1, v_2, v_3).$$



directional derivative of  $f$  at  $p$  in the  $v$ -direction.  
This measures change in  $f$  at  $p$  in  $v$ -direction.

(§1.3 continued)

(2)

Thm (3.3) Let  $f, g \in C^\infty(\mathbb{R}^3)$  and  $V_p, W_p \in T_p\mathbb{R}^3$ ,  $a, b \in \mathbb{R}$ ,

$$(1.) (aV_p + bW_p)[f] = aV_p[f] + bW_p[f]$$

$$(2.) V_p[af + bg] = aV_p[f] + bV_p[g]$$

$$(3.) V_p[fg] = V_p[f]g(p) + f(p)V_p[g]$$

Proof: easily follows from  $V_p[f] = \sum_{i=1}^3 v_i \frac{\partial f}{\partial x_i}(p)$  (Lemma 3.2) where  $v = (v_1, v_2, v_3)$

$$\begin{aligned} V_p[fg] &= \sum_{i=1}^3 v_i \frac{\partial}{\partial x_i}(fg) && : \text{Lemma 3.2} \\ &= \sum_{i=1}^3 v_i \left( \frac{\partial f}{\partial x_i}(p)g(p) + f(p)\frac{\partial g}{\partial x_i}(p) \right) && : \text{product rule for } \frac{\partial}{\partial x_i} \\ &= \left( \sum_{i=1}^3 v_i \frac{\partial f}{\partial x_i}(p) \right) g(p) + f(p) \left( \sum_{i=1}^3 v_i \frac{\partial g}{\partial x_i}(p) \right) && : \text{prop. of } \sum_i \\ &= \underline{V_p[f]g(p) + f(p)V_p[g]} && \text{// (Leibniz Rule)} \end{aligned}$$

VECTOR FIELDS SHARE SAME PROPERTIES, THEY INHERIT THEM POINT-WISE:

Cor(3.4) Let  $V, W \in \mathfrak{X}(\mathbb{R}^3)$ ,  $f, g, h \in C^\infty(\mathbb{R}^3)$

$$(1.) \text{ ~~(fV + gW)[h]~~ } = fV[h] + gW[h]$$

$$(2.) V[af + bg] = aV[f] + bV[g] \quad \forall a, b \in \mathbb{R}$$

$$(3.) V[fg] = V[f]g + f \cdot V[g]$$

Notice  $V$  takes function  $f \in C^\infty(\mathbb{R}^3)$  and produces new function  $V[f]$  via the pointwise rule,

$$(V[f])(p) = (V(p))[f]$$

Example:

$$v_1[f] = \frac{\partial f}{\partial x}, \quad v_2[f] = \frac{\partial f}{\partial y}, \quad v_3[f] = \frac{\partial f}{\partial z}$$

$\{v_1, v_2, v_3\}$  are natural coordinate frame.

(§1.4) Curves in  $\mathbb{R}^3$

$\alpha \in C^\infty(I, \mathbb{R}^3) \Rightarrow \alpha: I \subseteq \mathbb{R} \rightarrow \mathbb{R}^3$  is a curve

$$\alpha(t) = (\alpha_1(t), \alpha_2(t), \alpha_3(t)) \in \mathbb{R}^3$$

$$\alpha'(t) = \left( \frac{d\alpha_1}{dt}, \frac{d\alpha_2}{dt}, \frac{d\alpha_3}{dt} \right)_{\alpha(t)} = \sum_{i=1}^3 \frac{d\alpha_i}{dt} \underbrace{U_i}_{\text{often omitted.}}(\alpha(t)) \quad \star\star\star$$

Example: helix, line, intersection of cylinder & sphere, on  $xy=1$ , "3-curve"

Concept: a given curve admits many choices of parameter

Def:  $\alpha: I \rightarrow \mathbb{R}^3$  a curve. If  $h: J \rightarrow I$  is diff. on  $J$  then  $\beta = \alpha \circ h: J \rightarrow \mathbb{R}^3$  is a curve called a reparametrization of  $\alpha$

(4.5) Lemma:  $\beta'(s) = \frac{d}{ds}(\alpha(h(s))) = \frac{d\alpha}{ds}(h(s)) \frac{dh}{ds} = \alpha'(h(s)) \frac{dh}{ds}$

(this is how the velocity vectors of a curve & its reparametrization are related.)

Lemma (4.6):  $\alpha'(t)[f] = \frac{d(f(\alpha))}{dt}(t)$

Proof:  $\frac{d}{dt}[f(\alpha(t))] = \frac{\partial f}{\partial x} \frac{d(x(\alpha(t)))}{dt} + \frac{\partial f}{\partial y} \frac{d(y(\alpha(t)))}{dt} + \frac{\partial f}{\partial z} \frac{d(z(\alpha(t)))}{dt}$   
 $= \frac{\partial f}{\partial x} \frac{d\alpha_1}{dt} + \frac{\partial f}{\partial y} \frac{d\alpha_2}{dt} + \frac{\partial f}{\partial z} \frac{d\alpha_3}{dt}$   
 $= \left[ \frac{d\alpha_1}{dt} \frac{\partial}{\partial x} + \frac{d\alpha_2}{dt} \frac{\partial}{\partial y} + \frac{d\alpha_3}{dt} \frac{\partial}{\partial z} \right] [f]$   
 $= \cancel{\dots}$   
 $= \left( \frac{d\alpha_1}{dt} U_1 + \frac{d\alpha_2}{dt} U_2 + \frac{d\alpha_3}{dt} U_3 \right) [f]$   
 $= \alpha'(t)[f]$

how  $U_1, U_2, U_3$  act on  $f$ .  
By  $\star\star\star$  up page. almost the def<sup>n</sup> of  $\alpha'(t)$ .

Remark: Lemma 4.6 shows rate of change of  $f$  along curve  $\alpha$  is given by  $\alpha'(t)[f] \leftarrow$  directional derivative.

(§ 1.5) (one forms and one-form-fields)

(4)

Def<sup>n</sup> (S.1) A 1-form  $\phi$  on  $\mathbb{R}^3$  is a real-valued function on the set of all tangent vectors to  $\mathbb{R}^3$  such that  $\phi$  is linear at each point, that is:

$$\phi(av + bw) = a\phi(v) + b\phi(w)$$

for all  $a, b \in \mathbb{R}$  and tangent vectors  $v, w$  at the same point of  $\mathbb{R}^3$

To be more clear,  $\phi_p \in (T_p \mathbb{R}^3)^* = \{f: T_p \mathbb{R}^3 \rightarrow \mathbb{R} \mid f \text{ linear}\}$

a one-form  $\omega$  on  $\mathbb{R}^3$  is an assignment  $P \mapsto \phi_p$  for each  $P \in \mathbb{R}^3$ .

Naturally, we could define a one-form along some subset of  $\mathbb{R}^3$  just the same.

Def<sup>n</sup> /  $\Lambda^1(\mathbb{R}^3)$  = set of one forms on  $\mathbb{R}^3$ , this has a module structure w.r.t. the ring of smooth fcts on  $\mathbb{R}^3$

If  $f, g \in C^\infty(\mathbb{R}^3)$  and  $\phi, \psi \in \Lambda^1(\mathbb{R}^3)$  then

$$(f\phi + g\psi)(P) = f(P)\phi(P) + g(P)\psi(P)$$

When one-forms act on vectors the fcts  $f, g$  above basically just ride along, often we use  $\psi(P) = \psi_p$  and  $\phi(P) = \phi_p$  as shorthand.

$$(f\phi + g\psi)(P)[V_p] = f(P)\phi_p(V_p) + g(P)\psi_p(V_p)$$

Def<sup>n</sup> / (S.2)  $df(V_p) = V_p[f]$

directional derivative used to define the differential of  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$

Lemma 5.4:  $\phi \in \Lambda^1(\mathbb{R}^3) \Rightarrow \phi = \sum_{i=1}^3 \phi(u_i) dx_i$

I would tend to use  $\phi_1, \phi_2, \phi_3$  as coord. fcts for  $\phi$  where Oneil uses  $f_1, f_2, f_3$ . In any event,

Proof:  $dx_i(V_p) = V_p[x_i] = V_i$  for  $V_p = (V_1, V_2, V_3)_p$ .

Calculate,  $\phi(V) = \phi(V_1 u_1) + \phi(V_2 u_2) + \phi(V_3 u_3)$  for  $V = \sum_{i=1}^3 V_i u_i$   
 $= V_1 \phi(u_1) + V_2 \phi(u_2) + V_3 \phi(u_3)$

$= \phi(u_1) dx_1(V) + \phi(u_2) dx_2(V) + \phi(u_3) dx_3(V)$  the lemma follows. //

(§1.5 summary continued)

$$\text{Cor (S.5)} \quad df = \sum_{i=1}^3 \frac{\partial f}{\partial x_i} dx_i$$

Proof:  $df(U_i) = U_i[f] = \frac{\partial f}{\partial x_i} \Rightarrow df = \sum_{i=1}^3 \frac{\partial f}{\partial x_i} dx_i$  by Lemma 5.4. //

Lemma (S.6) : Leibniz:  $d(fg) = (df)g + f dg = g df + f dg$  denotes point-wise multiplication, or scalar multiplication by fcts in the  $C^\infty(\mathbb{R}^3)$ -module  $\Lambda^1(\mathbb{R}^3)$ .

Lemma S.7 (Chain Rule)  
 $f: \mathbb{R}^3 \rightarrow \mathbb{R}, h: \mathbb{R} \rightarrow \mathbb{R}$  then  $d(h(f)) = h'(f) df$

Proof:  $d(h \circ f) = \sum_{i=1}^3 \frac{\partial}{\partial x_i} (h \circ f) dx_i$   
 $= \sum_{i=1}^3 h'(f(x)) \frac{\partial f}{\partial x_i} dx_i$   
 $= h'(f(x)) \sum_{i=1}^3 \frac{\partial f}{\partial x_i} dx_i$   
 $= h'(f(x)) df. //$

Chain Rule from calculus III.

Remark: O'Neil prefers the notation  $h(f)$  for  $h \circ f$ .

(§1.6) - Differential Forms

For  $\mathbb{R}^3$  with cartesian coordinates  $x, y, z$  the possible types are as follows:  $f, a, b, c, g$  all fcts on  $\mathbb{R}^3$

- 0-form :  $f$
- 1-form :  $adx + bdy + cdz = W_{\langle a, b, c \rangle}$  ← "work form"
- 2-form :  $adydz + bdzdx + c dxndy = \Phi_{\langle a, b, c \rangle}$  ← "flux form"
- 3-form :  $g dxndyndz$

Note,  $dxndyndz = \text{Vol}_{\mathbb{R}^3}$  is another common notation as  $dxndyndz$  is the volume form for  $\mathbb{R}^3$ . Also,  $W_{\langle a, b, c \rangle} \neq \Phi_{\langle a, b, c \rangle}$  yet both correspond to vector field  $\langle a, b, c \rangle$ .

Wedge Product:

Let  $dx_i \wedge dx_j = -dx_j \wedge dx_i \quad \forall i, j$   
then extend this rule associatively, and distributively across the ring of smooth fncts.

$$\alpha \wedge (\beta \wedge \gamma) = (\alpha \wedge \beta) \wedge \gamma$$

$$\alpha \wedge (c\beta) = c\alpha \wedge \beta \quad \text{for any scalar fnct. } c.$$

Proposition: If  $\alpha$  is  $p$ -form &  $\beta$  is  $q$ -form then

$\alpha \wedge \beta = (-1)^{pq} \beta \wedge \alpha$ . Thus even degree forms (fncts or two-forms for  $\mathbb{R}^3$ ) commute with all other forms under  $\wedge$ . On the

other hand, 1-forms anticommute (Lemma 6.2)

Most important identities;  $\omega_{\vec{A}} \wedge \omega_{\vec{B}} = \vec{A} \times \vec{B}$   
 $\omega_{\vec{A}} \wedge \vec{B} = \frac{1}{2}(\vec{A} \cdot \vec{B}) dx_1 \wedge dx_2 \wedge dx_3$

Exterior Derivative:

$$d: \Lambda^p(\mathbb{R}^3) \rightarrow \Lambda^{p+1}(\mathbb{R}^3)$$

generally,  $\alpha \in \Lambda^p(\mathbb{R}^3)$  has form (sorry, pun not intended)

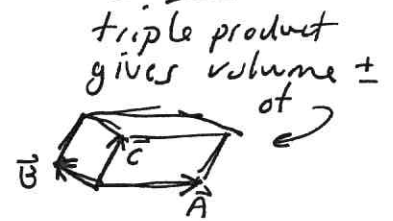
$$\alpha = \sum_{i_1 \dots i_p} \underbrace{\alpha_{i_1 \dots i_p}}_{\text{coeff. fncts. on } \mathbb{R}^3, \text{ assumed smooth here.}} dx_{i_1} \wedge dx_{i_2} \wedge \dots \wedge dx_{i_p}$$

$$d\alpha = \sum_{i_1 \dots i_p} (d\alpha_{i_1 \dots i_p}) \wedge dx_{i_1} \wedge dx_{i_2} \wedge \dots \wedge dx_{i_p}$$

So, the rule is simply,

"take total differential of coeff. and insert wedge with dx's"

$$\omega_{\vec{A}} \wedge \omega_{\vec{B}} \wedge \omega_{\vec{C}} = \pm (\vec{A} \times \vec{B}) \cdot \vec{C} dx_1 \wedge dx_2 \wedge dx_3$$



## Case By Case

(7)

$$\text{0-form} \quad df = \sum_{i=1}^3 \frac{\partial f}{\partial x_i} dx_i = (\partial_x f) dx + (\partial_y f) dy + (\partial_z f) dz$$

$$\text{1-form} \quad \alpha = a dx + b dy + c dz$$

$$d\alpha = da \wedge dx + db \wedge dy + dc \wedge dz$$

$$= (\partial_y a dy + \partial_z a dz) \wedge dx +$$

$$+ (\partial_x b dx + \partial_z b dz) \wedge dy +$$

$$+ (\partial_x c dx + \partial_y c dy) \wedge dz$$

I just work this out when  $a, b, c$  are explicit.

didn't bother to write those  $dx \wedge dx, dy \wedge dy, dz \wedge dz$  coefficients.

$$= \left( \frac{\partial c}{\partial y} - \frac{\partial b}{\partial z} \right) dy \wedge dz + \left( \frac{\partial a}{\partial z} - \frac{\partial c}{\partial x} \right) dz \wedge dx + \left( \frac{\partial b}{\partial x} - \frac{\partial a}{\partial y} \right) dx \wedge dy$$

$$= \underline{\Phi} \nabla \times \langle a, b, c \rangle$$

$$\text{2-form} \quad \beta = a dy \wedge dz + b dz \wedge dx + c dx \wedge dy$$

$$d\beta = da \wedge dy \wedge dz + db \wedge dz \wedge dx + dc \wedge dx \wedge dy$$

$$= \left( \frac{\partial a}{\partial x} + \frac{\partial b}{\partial y} + \frac{\partial c}{\partial z} \right) dx \wedge dy \wedge dz$$

$$= (\nabla \cdot \langle a, b, c \rangle) dx \wedge dy \wedge dz$$

$$\text{3-form} \quad \gamma = g dx \wedge dy \wedge dz$$

$$d\gamma = dg \wedge dx \wedge dy \wedge dz$$

$$= (\partial_x g dx + \partial_y g dy + \partial_z g dz) \wedge dx \wedge dy \wedge dz$$

$$= 0 \quad \text{as repeated differentials wedge to ZERO.}$$

## Properties of d

$$d(fg) = (df)g + f dg \quad \text{for fncts } f, g$$

$$d(\alpha \wedge \beta) = d\alpha \wedge \beta + (-1)^{\deg(\alpha)} \alpha \wedge d\beta$$

$$\text{Example } d(W_A \wedge W_B) = dW_A \wedge W_B - W_A \wedge dW_B \quad \rightarrow$$

Continuity,

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$$d(W_{\vec{A}} \wedge W_{\vec{B}}) = dW_{\vec{A}} \wedge W_{\vec{B}} - W_{\vec{A}} \wedge dW_{\vec{B}}$$

$$\Rightarrow d(\Phi_{\vec{A} \times \vec{B}}) = \Phi_{\nabla \times \vec{A}} \wedge W_{\vec{B}} - W_{\vec{A}} \wedge \Phi_{\nabla \times \vec{B}}$$

$$\Rightarrow (\nabla \cdot (\vec{A} \times \vec{B})) dx dy dz = ((\nabla \times \vec{A}) \cdot \vec{B} - \vec{A} \cdot (\nabla \times \vec{B})) dx dy dz$$

Fun fact,  $\nabla \cdot (\vec{A} \times \vec{B}) = (\nabla \times \vec{A}) \cdot \vec{B} - \vec{A} \cdot (\nabla \times \vec{B})$ .

(§1.7) (Mappings) (we'll expand on these points later if needed)

$F: \mathbb{R}^n \rightarrow \mathbb{R}^m$  : is a mapping from  $\mathbb{R}^n$  to  $\mathbb{R}^m$

$(F_*)_p: T_p \mathbb{R}^n \rightarrow T_{F(p)} \mathbb{R}^m$  : push-forward, or as  
O'Neill calls it "the tangent map"

Cor 7.6)  $(F_*)_p$  is linear

Cor 7.7) If  $\beta = F(\alpha)$  is image of curve  $\alpha$  in  $\mathbb{R}^n$  to  
curve  $\beta$  in  $\mathbb{R}^m$  then  $\beta' = F_*(\alpha')$ .

Cor 7.8)  $F_*(U_j(p)) = \sum_{i=1}^m \frac{\partial f_i}{\partial x_j} U_i(F(p))$  for  $1 \leq j \leq n$

Jacobian Matrix  $\left( \frac{\partial f_i}{\partial x_j} \right) = \left[ \frac{\partial F}{\partial x_1} \mid \frac{\partial F}{\partial x_2} \mid \dots \mid \frac{\partial F}{\partial x_n} \right] = J_f(p)$

where  $F = \begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_m \end{bmatrix}$  so  $\left( \frac{\partial f_i}{\partial x_j} \right)$  as column index  $j$   
and row index  $i$ .

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Def<sup>2</sup>/ A mapping  $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is regular provided  
at every point  $p$  of  $\mathbb{R}^n$  the tangent map  $F_{*p}$  is 1-1

But, by linear algebra,

$$F_{*p} \text{ is 1-1} \Leftrightarrow F_*(V_p) = 0 \Rightarrow V_p = 0 \Leftrightarrow \text{rank}(J_p^F) = n.$$

Th<sup>2</sup>(7.10) If  $F$  is regular at  $p$  then  $\exists$  a smooth local inverse  
mapping //